

3-Month Federal Government of Nigeria (“FGN”) Bond Futures Underlying Securities

Bond Futures Contract	Listing Date of the Bond Futures Contract	Tenor Category	Bond
BF02	July 12, 2023	1Y - 3Y	12.50 22-JAN-2026
BF05		4Y - 7Y	13.98 23-FEB-2028
BF10		8Y - 12Y	12.1493 18-JUL-2034
BF15		13Y - 17Y	16.2499 18-APR-2037
BF20		18Y - 23Y	13.00 21-JAN-2042
BF30		24Y - 30Y	14.80 26-APR-2049

6-Month Federal Government of Nigeria (“FGN”) Bond Futures Underlying Securities

Bond Futures Contract	Listing Date of the Bond Futures Contract	Tenor Category	Bond
BF02	September 21, 2023	1Y - 3Y	12.50 22-JAN-2026
BF05		4Y - 7Y	13.98 23-FEB-2028
BF10		8Y - 12Y	12.1493 18-JUL-2034
BF15		13Y - 17Y	16.2499 18-APR-2037
BF20		18Y - 23Y	13.00 21-JAN-2042
BF30		24Y - 30Y	14.80 26-APR-2049

Contract	Description
BF02	2Y FGN Bond Futures
BF05	5Y FGN Bond Futures
BF10	10Y FGN Bond Futures
BF15	15Y FGN Bond Futures
BF20	20Y FGN Bond Futures
BF30	30Y FGN Bond Futures

9-Month Federal Government of Nigeria (“FGN”) Bond Futures Underlying Securities

Bond Futures Contract	Listing Date of the Bond Futures Contract	Tenor Category	Bond
BF02	December 21, 2023	1Y - 3Y	12.50 22-JAN-2026
BF05		4Y - 7Y	13.98 23-FEB-2028
BF10		8Y - 12Y	12.1493 18-JUL-2034
BF15		13Y - 17Y	16.2499 18-APR-2037
BF20		18Y - 23Y	13.00 21-JAN-2042
BF30		24Y - 30Y	14.80 26-APR-2049

12-Month Federal Government of Nigeria (“FGN”) Bond Futures Underlying Securities

Bond Futures Contract	Listing Date of the Bond Futures Contract	Tenor Category	Bond
BF02	March 21, 2024	1Y - 3Y	12.50 22-JAN-2026
BF05		4Y - 7Y	13.98 23-FEB-2028
BF10		8Y - 12Y	12.1493 18-JUL-2034
BF15		13Y - 17Y	16.2499 18-APR-2037
BF20		18Y - 23Y	13.00 21-JAN-2042
BF30		24Y - 30Y	15.70 21-JUN-2053

Contract	Description
BF02	2Y FGN Bond Futures
BF05	5Y FGN Bond Futures
BF10	10Y FGN Bond Futures
BF15	15Y FGN Bond Futures
BF20	20Y FGN Bond Futures
BF30	30Y FGN Bond Futures